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UTILITY PATENT APPLICATION TRANSMITTAL

(Only for new nonprovisional applications under 37 C.F.R. 1.53(b))

Attorney Docket No. 06119.00007

First Inventor Scott Johnston

Title DERIVATIVES TRADING METHODS THAT USE A VARIABLE ORDER PRICE AND A HEDGE TRANSACTION

Express Mail Label No. EL 941343778 US

APPLICATION ELEMENTS

See MPEP chapter 600 concerning utility patent application contents.

- Fee Transmittal Form (e.g., PTO/SB/17)
(Submit an original and a duplicate for fee processing)
- Applicant claims small entity status.
See 37 CFR 1.27.
- Specification [Total Pages 27]
(preferred arrangement set forth below)
 - Descriptive title of the Invention
 - Cross Reference to Related Applications
 - Statement Regarding Fed sponsored R & D
 - Reference to sequence listing, a table, or a computer program listing appendix
 - Background of the Invention
 - Brief Summary of the Invention
 - Brief Description of the Drawings (*if filed*)
 - Detailed Description
 - Claim(s)
 - Abstract of the Disclosure
- Drawing(s) (35 U.S.C. 113) [Total Sheets 08]
 - a. Formal; or
 - b. Informal
- Oath or Declaration [Total Pages 03]
 - a. Newly executed (original or copy); or
 - b. Copy from a prior application (37 CFR 1.63 (d))
(for a continuation/divisional with Box 18 completed)
 - i. **DELETION OF INVENTOR(S)**
Signed statement attached deleting inventor(s) named in the prior application, see 37 CFR 1.63(d)(2) and 1.33(b).
- Application Data Sheet. See 37 CFR 1.76

ADDRESS TO:Assistant Commissioner for Patents
Box Patent Application
Washington, DC 20231

7. CD-ROM or CD-R in duplicate, large table or Computer Program (*Appendix*)
8. Nucleotide and/or Amino Acid Sequence Submission (*if applicable, all necessary*)
 - a. Computer Readable Form (CRF)
 - b. Specification Sequence Listing on:
 - i. CD-ROM or CD-R (2 copies); or
 - ii. paper
 - c. Statements verifying identity of above copies

ACCOMPANYING APPLICATIONS PARTS

9. Assignment Papers (cover sheet & document(s))
10. 37 C.F.R. §3.73(b) Statement Power of Attorney (*when there is an assignee*)
11. English Translation Document (*if applicable*)
12. Information Disclosure Statement (IDS)/PTO-1449 Copies of IDS Citations
13. Preliminary Amendment
14. Return Receipt Postcard (MPEP 503) (*Should be specifically itemized*)
15. Certified Copy of Priority Document(s) (*if foreign priority is claimed*)
16. Nonpublication Request under 35 U.S.C. 122 (b)(2)(B)(i). Applicant must attach form PTO/SB/35 or its equivalent.
17. Other: Certificate of Express Mailing

18. If a CONTINUING APPLICATION, check appropriate box, and supply the requisite information below and in a preliminary amendment, or in an Application Data Sheet under 37 CFR 1.76:

 Continuation Divisional Continuation-in-part (CIP)

of prior application No: 10 / 385,152

Prior application information: Examiner _____

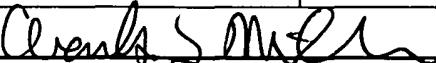
Group / Art Unit: _____

For CONTINUATION or DIVISIONAL APPS only: The entire disclosure of the prior application, from which an oath or declaration is supplied under Box 5b, is considered a part of the disclosure of the accompanying or divisional application and is hereby incorporated by reference. The incorporation can only be relied upon when a portion has been inadvertently omitted from the submitted application parts.

17. CORRESPONDENCE ADDRESS

<input type="checkbox"/> Customer Number or Bar Code Label	22908	or <input type="checkbox"/> Correspondence address below (Insert Customer No. or Attach bar code label here)
--	-------	---

Name	Charles L. Miller					
	Banner & Witcoff, Ltd.					
Address	10 South Wacker Drive					
	Suite 3000					
City	Chicago	State	IL	Zip Code	60606	
Country	United States	Telephone	(312)463-5000		Fax	(312)463-5001

Name (Print/Type)	Charles L. Miller	Registration No. (Attorney/Agent)	43,805
Signature			Date

Burden Hour Statement: This form is estimated to take 0.2 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Assistant Commissioner for Patents, Box Patent Application, Washington, DC 20231.

2006 U.S. PTO
10/611458
07/01/03

FEE TRANSMITTAL for FY 2003

Patent fees are subject to annual revision.

 Applicant claims small entity status. See 37 CFR 1.27

TOTAL AMOUNT OF PAYMENT (\$ 1312)

Complete If Known

Application Number	Continuation in Part of U.S. 10/385,152
Filing Date	July 1, 2003
First Named Inventor	Scott Johnston
Examiner Name	Not Assigned
Art Unit	Not Assigned
Attorney Docket No.	06119.00007

METHOD OF PAYMENT (check all that apply)

 Check Credit card Money Other None
 Order
 Deposit Account:Deposit
Account
Number

19-0733

Deposit
Account
Name

Banner & Witcoff, Ltd.

The Commissioner is authorized to: (check all that apply)

 Charge fee(s) indicated below Credit any overpayments
 Charge any additional fee(s) during the pendency of this application
 Charge fee(s) indicated below, except for the filing fee
 to the above-identified deposit account.

FEE CALCULATION

1. BASIC FILING FEE

Large Entity	Small Entity	Fee Description	Fee Paid
Fee Code	Fee Code	Fee (\$)	Fee (\$)
1001	2001	375	Utility filing fee
1002	2002	165	Design filing fee
1003	2003	260	Plant filing fee
1004	2004	375	Reissue filing fee
1005	2005	80	Provisional filing fee
SUBTOTAL (1)		(\$ 750)	

2. EXTRA CLAIM FEES

Total Claims	35	-20 **	= 15	X 18	= 270
Independent Claims	6	-3 **	= 3	X 84	= 252
Multiple Dependent				X 0	= 0

Large Entity	Small Entity	Fee Description	Fee Paid
Fee Code	Fee Code	Fee (\$)	Fee (\$)
1202	2202	9	Claims in excess of 20
1201	2201	42	Independent claims in excess of 3
1203	2203	140	Multiple dependent claim, if not paid
1204	2204	42	** Reissue independent claims over original patent
1205	2205	9	** Reissue claims in excess of 20 and over original patent
SUBTOTAL (2)		(\$ 522)	

**or number previously paid, if greater; For Reissues, see above

3. ADDITIONAL FEES

Large Entity | Small Entity

Fee Code	Fee (\$)	Fee Code	Fee (\$)	Fee Description	Fee Paid
1051	130	2051	65	Surcharge - late filing fee or oath	
1052	50	2052	25	Surcharge - late provisional filing fee or cover sheet	
1053	130	1053	130	Non-English specification	
1812	2,520	1812	2,520	For filing a request for expedited reexamination	
1804	920*	1804	920*	Requesting publication of SIR prior to Examiner action	
1805	1,840*	1805	1,840*	Requesting publication of SIR after Examiner action	
1251	110	2251	55	Extension for reply within first month	
1252	410	2252	205	Extension for reply within second month	
1253	930	2253	465	Extension for reply within third month	
1254	1,450	2254	725	Extension for reply within fourth month	
1255	1,970	2255	985	Extension for reply within fifth month	
1401	320	2401	160	Notice of Appeal	
1402	320	2402	160	Filing a brief in support of an appeal	
1403	280	2403	140	Request for oral hearing	
1451	1,510	1451	1,510	Petition to institute a public use proceeding	
1452	110	2452	55	Petition to revive – unavoidable	
1453	1,300	2453	650	Petition to revive – unintentional	
1501	1,300	2501	650	Utility issue fee (or reissue)	
1502	470	2502	235	Design issue fee	
1503	630	2503	315	Plant issue fee	
1460	130	1460	130	Petitions to the Commissioner	
1807	50	1807	50	Processing fee under 37 CFR 1.17 (q)	
1806	180	1806	180	Submission of Information Disclosure Stmt	
8021	40	8021	40	Recording each patent assignment per property (times number of properties)	40
1809	750	2809	375	Filing a submission after final rejection (37 CFR § 1.129(a))	
1810	750	2810	375	For each additional invention to be examined (37 CFR § 1.129(b))	
1801	750	2801	375	Request for Continued Examination (RCE)	
1802	900	1802	900	Request for expedited examination of a design application	

Other fee (specify) _____

*Reduced by Basic Filing Fee Paid

SUBTOTAL (3)

(\$ 40)

SUBMITTED BY

Complete (if applicable)

Name (Print/Type)	Charles L. Miller	Registration No. Attorney/Agent	43,805	Telephone	(312)463-5000
Signature			Date	July 1, 2003	

WARNING: Information on this form may become public. Credit card information should not be included on this form.

Provide credit card information and authorization on PTO-2038.

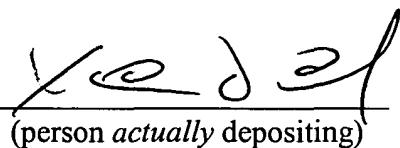
This collection of information is required by 37 CFR 1.17 and 1.27. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO : Commissioner for Patents, Washington, DC 20231

CERTIFICATE OF MAILING BY "EXPRESS MAIL"
(06119.00007)

Express Mail No. EL 941343778 US

Deposited: July 1, 2003

I hereby certify that the attached correspondence, identified below, is being deposited with the United States Postal Service as "Express Mail Post Office to Addressee" under 37 CFR § 1.10 on the date indicated above and is addressed to the Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450, Mail Stop: **New Patent Application.**

By: 
(person *actually* depositing)

In the Application of: Scott Johnston, et al

Continuation in Part of Serial No: 10/385,152

Filing Date: July 1, 2003

Title: DERIVATIVES TRADING METHODS THAT USE A VARIABLE ORDER PRICE AND
A HEDGE TRANSACTION

- X Utility Patent Application Transmittal Form PTO/SB/05
- X Fee Transmittal Form PTO/SB/17 (in duplicate)
- X Application Data Sheet (6 pages)
- X Specification (27 Pages)
- X 8 Sheets of Formal Drawings (Fig. 1- Fig.8)
- X Executed Declaration and Power of Attorney (3 pages)
- X Recordation Form Cover Sheet Form PTO-1595
- X Executed Assignment (2 pages)
- X Return Receipt Postcard

Attorney Docket No.: 06119.00007